

solutions to Assignment 3

(1)

characteristic equation

$$r^2 + 2r + 3 = 0, \quad r = \frac{-2 \pm \sqrt{4-12}}{2}$$

So $r = -1 \pm \sqrt{2} i$

$\lambda = -1, \mu = \sqrt{2}$

$$y_1 = e^{\lambda t} \cos \mu t = e^{-t} \cos(\sqrt{2}t), \quad y_2 = e^{-t} \sin(\sqrt{2}t)$$

$$y = c_1 e^{-t} \cos(\sqrt{2}t) + c_2 e^{-t} \sin(\sqrt{2}t)$$

$$y(0) = -1 \Rightarrow c_1 = -1$$

$$y'(0) = 2 \Rightarrow -c_1 + \sqrt{2} c_2 = 2 \Rightarrow c_2 = \frac{1}{\sqrt{2}}$$

So $y = -e^{-t} \cos(\sqrt{2}t) + \frac{1}{\sqrt{2}} e^{-t} \sin \sqrt{2}t$

(a) This is Euler's type characteristic equation

$$r(r-1) + 3r - 2 = 0$$

$$r^2 + 2r - 2 = 0 \Rightarrow r = -1 \pm \sqrt{3}, \quad \cancel{\lambda = -1 \pm \sqrt{3}}$$

~~$$y_1 = t^{-1} \cos(\sqrt{3} \ln t), \quad y_2 = t^{-1} \sin(\sqrt{3} \ln t)$$~~

~~$$y = c_1 t^{-1} \cos(\sqrt{3} \ln t) + c_2 t^{-1} \sin(\sqrt{3} \ln t)$$~~

$$y = c_1 t^{-1-\sqrt{3}} + c_2 t^{-1+\sqrt{3}}$$

2

(b) Euler's Type

Characteristic Equation

$$2r(r-1) - 4r + 1 = 0$$

$$2r^2 - 6r + 1 = 0 \quad r = \frac{6 \pm \sqrt{36 - 8}}{4} = \frac{3}{2} \pm \frac{\sqrt{7}}{2}$$

$$r_1 = \frac{3}{2} + \frac{\sqrt{7}}{2} \quad r_2 = \frac{3}{2} - \frac{\sqrt{7}}{2}$$

$$y_1 = t^{r_1} \quad y_2 = t^{r_2}$$

$$y = c_1 t^{\frac{3}{2} + \frac{\sqrt{7}}{2}} + c_2 t^{\frac{3}{2} - \frac{\sqrt{7}}{2}}$$

Characteristic equation:

$$r^2 - 6r + 9 = 0 \Rightarrow r_1 = r_2 = 3$$

$$y_1 = e^{3t}, \quad y_2 = t e^{3t}$$

$$y = c_1 e^{3t} + c_2 t e^{3t}$$

$$y(0) = 0 \Rightarrow c_1 = 0$$

$$y'(0) = 1 \Rightarrow c_2 = 1 \Rightarrow c_2 = 1$$

$$y = t e^{3t}$$

$y_2 = v y_1$, and v satisfies

$$v'' + \left(2 \frac{y_1'}{y_1} + p\right) v' = 0$$

(3)

$$(a) \quad p = -\frac{1}{t}, \quad y_1 = \sin t^2$$

$$\text{So } v'' + \left(\frac{2 \cdot 2t \cos t^2}{\sin t^2} - \frac{1}{t} \right) v' = 0$$

$$v' = e^{-\int \left(\frac{4t \cos t^2}{\sin t^2} - \frac{1}{t} \right) dt}$$

$$= \frac{t}{(\sin t^2)^2}$$

$$v = \int \frac{t}{(\sin t^2)^2} dt \stackrel{u=t^2}{=} \frac{1}{2} \int \frac{du}{\sin^2 u}$$

$$= -\frac{1}{2} \cot u^2$$

$$\text{Thus } y_2 = -\frac{1}{2} \cot t^2 \sin t^2 = -\frac{1}{2} \cos t^2$$

$$(b) \quad p = -\frac{t}{t-1}, \quad y_1 = e^t$$

$$v'' + \left(\frac{2et}{e^t} - \frac{t}{t-1} \right) v' = 0$$

$$v' = e^{-\int \left(2 - \frac{t}{t-1} \right) dt} = e^{-t} \cancel{t-1} |t-1|$$

$$v = \int e^{-t} (t-1) dt = -te^{-t} \cancel{e^{-t}}$$

$$y_2 = v y_1 = -t$$

4

2. By definition

$$\begin{aligned} W &= y_1 y_2' - y_2 y_1' \\ &= y_1 (v y_1)' - y_2 y_1' \\ &= y_1 (v' y_1 + v y_1') - \cancel{v} y_1 y_1' \\ &= v' y_1^2 + v y_1 y_1' - v y_1 y_1' \\ &= v' y_1^2 \end{aligned}$$

$$\text{So } v' = \frac{W}{y_1^2}$$

5. Use Problem 5

$$v' = \frac{W}{y_1^2}$$

$$\text{By Abel's formula } W = e^{-\int p}$$

$$\text{where } p = \frac{t}{t^2} = \frac{1}{t}$$

$$\text{so } W = e^{-\int \frac{1}{t} dt} = \frac{1}{t}$$

$$v' = \frac{\frac{1}{t}}{(t^{-\frac{1}{2}} \sin t)^2} = \frac{1}{(\sin t)^2}$$

$$\text{so } v = \int \frac{1}{\sin^2 t} = -\cot t$$

$$y_2 = v y_1 = -\cot t \cdot t^{-\frac{1}{2}} \sin t = -t^{-\frac{1}{2}} \cos t$$